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OMB APPROVAL

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## UNITED STATES SECURITIES AND EXCHANGE COMMISSION DC Washington, D.C. 20549

## FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

## READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

## Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: NASDAQ OMX BX, Inc. (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation 3. Class of New Derivative Securities Product: **Exchange Traded Note** 4. Name of Underlying Instrument:

- **VSTOXX Short-Term Futures Investable Index** 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
- Narrow-based 6. Ticker Symbol(s) of New Derivative Securities Product:
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: CME Group, ICE
- 8. Position Limits of New Derivative Securities Product (if applicable): Regular way trades settle on T + 3 (cash settled)
- 9. Position Limits of New Derivative Securities Product (if applicable): N/A

Part II Execution

> The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Colleen Steele

Only

Sec File No. 9-

**Assistant Corporate Secretary** Telephone Number: 301-978-8736 Manual Signature of Official Responsible for Form:

Securities and Exchange

MAY 18 2017

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Date: May 10, 2917

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Act

Securities Exchange Act of 1934

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